

**ABSTRACT OF THE DISCLOSURE**

A coupling structure includes a shaft member having an outer periphery formed with an axial groove and a circumferential groove, each groove having a cross section having opposed faces substantially parallel to each other; a cylindrical member fitted to the outer periphery of the shaft member and formed out of a material greater in linear expansion coefficient than that of the shaft member; and a caulked portion provided to the cylindrical member at a position corresponding to the grooves of the shaft member. The caulked portion has a deformed inner surface in press contact with the opposed faces of the grooves.